

Interpolated Bonds
January 13, 2014

Instrument Name	ISIN	Coupon	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave Yld	PDSI-F	PDSI-R1	PDSI-R2
FXTN 05-67	PIBD0514A673	6.2500	<1M	1/27/2014	13	0.04	300.000000	0.2500	3:23:19 PM	0.2500	2.8870	2.8388	2.8388
FXTN 10-34	PIBD1014C341	12.3750	2M	3/25/2014	70	0.19					0.9925	0.8000	0.8000
FXTN 10-35	PIBD1014G356	12.7500	6M	7/15/2014	182	0.50					1.8912	1.7120	1.7067
RTB 05-08	PIID0514I080	6.2500	9M	9/24/2014	253	0.69	7.131000	2.0000	3:03:40 PM	1.9718	1.9570	1.7778	1.7706
FXTN 07-46	PIBD0714J466	6.5000	9M	10/4/2014	263	0.72					1.9662	1.7870	1.7796
SPTB 10-03	SPTB1014J037	12.2500	9M	10/14/2014	273	0.75					1.9755	1.7963	1.7885
FXTN 10-36	PIBD1015B367	12.3750	1.5Y	2/24/2015	406	1.11					2.2323	2.0209	1.9798
FXTN 05-68	PIBD0515E685	6.3750	1.5Y	5/13/2015	484	1.33					2.5217	2.2581	2.1664
FXTN 07-47	PIBD0715E477	8.3750	1.5Y	5/22/2015	493	1.35					2.5551	2.2855	2.1879
FXTN 04-20	PIBD0415G203	4.8750	2Y	7/21/2015	553	1.51					2.7778	2.4679	2.3314
RTB 05-09	PIID0515H097	5.8750	2Y	8/19/2015	582	1.59	2.600000	2.0000	2:28:25 PM	2.0000	2.8854	2.5561	2.4008
FXTN 10-37	PIBD1015H370	11.8750	2Y	8/25/2015	588	1.61					2.9076	2.5743	2.4151
FXTN 05-69	PIBD0515K697	4.6250	2Y	11/25/2015	680	1.86					3.2490	2.8541	2.6352
FXTN 10-38	PIBD1015L384	10.1250	2Y	12/15/2015	700	1.92					3.3232	2.9149	2.6830
FXTN 10-39 *	PIBD1016A393	9.2500	2Y	1/12/2016	728	1.99					3.4271	3.0000	2.7500
FXTN 07-48	PIBD0716A488	7.0000	2.5Y	1/27/2016	743	2.03	11.110000	2.1000	11:08:18 AM	2.1000	3.4280	3.0000	2.7512
RTB 05-10	PIID0516C107	6.0000	2.5Y	3/3/2016	779	2.13					3.4302	3.0000	2.7541
FXTN 10-40	PIBD1016C407	7.5000	2.5Y	3/30/2016	806	2.21					3.4318	3.0000	2.7563
FXTN 03-20	PIBD0316D206	1.6250	2.5Y	4/25/2016	832	2.28	400.000000	2.2500	9:28:22 AM	2.2750	3.4334	3.0000	2.7584
FXTN 10-41	PIBD1016D416	7.0000	2.5Y	4/27/2016	834	2.28					3.4335	3.0000	2.7586
FXTN 10-42	PIBD1016I420	9.1250	3Y	9/4/2016	964	2.64					3.4414	3.0000	2.7691
RTB 07-01	PIID0716I018	7.0000	3Y	9/24/2016	984	2.69					3.4426	3.0000	2.7707
FXTN 10-43 *	PIBD1016K436	6.2500	3Y	11/16/2016	1037	2.84					3.4458	3.0000	2.7750
FXTN 07-49	PIBD0717C493	7.0000	3.5Y	3/31/2017	1172	3.21					3.6871	3.3214	3.0870
FXTN 20-01	PIBD2017D011	14.3750	3.5Y	4/24/2017	1196	3.27					3.7300	3.3786	3.1424
FXTN 05-70	PIBD0517G705	4.6250	3.5Y	7/5/2017	1268	3.47	200.000000	3.3100	4:05:37 PM	3.3100	3.8586	3.5500	3.3088
RTB 07-02	PIID0717H026	6.6250	4Y	8/19/2017	1313	3.59					3.9390	3.6571	3.4128
FXTN 10-44	PIBD1017H447	7.7500	4Y	8/23/2017	1317	3.61					3.9462	3.6667	3.4221
FXTN 07-50	PIBD0717J502	5.3750	4Y	10/28/2017	1383	3.79					4.0641	3.8238	3.5746
FXTN 05-71 *	PIBD0517K719	4.1250	4Y	11/8/2017	1394	3.82					4.0838	3.8500	3.6000
FXTN 10-45	PIBD1018A451	5.8750	4.5Y	1/31/2018	1478	4.05					4.0962	3.7558	3.5616
FXTN 05-72	PIBD0518E723	2.1250	4.5Y	5/23/2018	1590	4.35	16.320000	2.9000	3:12:47 PM	2.9000	4.1128	3.6302	3.5105
FXTN 07-51	PIBD0718H511	5.0000	5Y	8/18/2018	1677	4.59	498.000000	3.4300	11:43:41 AM	3.4278	4.1257	3.5326	3.4707
FXTN 10-47 *	PIBD1018K478	8.8750	5Y	11/20/2018	1771	4.85					4.1396	3.4272	3.4278
FXTN 10-48	PIBD1019B485	7.8750	5.5Y	2/19/2019	1862	5.10					4.1482	3.4840	3.4846
FXTN 07-53	PIBD0719D531	5.0000	5.5Y	4/26/2019	1928	5.28					4.1544	3.5253	3.5257
FXTN 07-54	PIBD0719G547	4.7500	6Y	7/19/2019	2012	5.51					4.1624	3.5777	3.5781
FXTN 07-55	PIBD0719H555	4.7500	6Y	8/30/2019	2054	5.62					4.1664	3.6040	3.6043
FXTN 07-56	PIBD0719K560	3.8750	6Y	11/22/2019	2138	5.85	685.200000	3.5250	4:04:16 PM	3.5405	4.1743	3.6564	3.6567
FXTN 10-50	PIBD1020B508	7.7500	6.5Y	2/18/2020	2226	6.09					4.1826	3.7114	3.7116
RTB 10-01	PIID1020H015	7.2500	7Y	8/19/2020	2409	6.60					4.1999	3.8257	3.8258
FXTN 10-51	PIBD1020I510	6.1250	7Y	9/16/2020	2437	6.67					4.2026	3.8432	3.8432
FXTN 10-52 *	PIBD1020L525	5.8750	7Y	12/16/2020	2528	6.92					4.2112	3.9000	3.9000
RTB 10-02	PIID1021C027	7.3750	7.5Y	3/3/2021	2605	7.13	2.000000	4.0000	2:19:19 PM	4.0000	4.2144	3.9037	3.8965

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FXTN 10-53	PIBD1021D531	6.5000	7.5Y	4/28/2021	2661	7.29					4.2167	3.9064	3.8940
RTB 10-03	PIID1021J039	5.7500	8Y	10/20/2021	2836	7.76					4.2239	3.9148	3.8860
FXTN 10-55	PIBD1021K551	5.7500	8Y	11/24/2021	2871	7.86	900.000000	4.2000	3:03:56 PM	4.2044	4.2254	3.9165	3.8844
FXTN 10-54	PIBD1022G545	6.3750	8.5Y	1/19/2022	2927	8.01	700.000000	4.2000	3:04:25 PM	4.1570	4.2277	3.9192	3.8819
FXTN 20-02	PIBD2022C021	15.0000	8.5Y	3/14/2022	2981	8.16					4.2299	3.9218	3.8794
FXTN 10-56	PIBD1022H562	4.8750	9Y	8/2/2022	3122	8.55					4.2357	3.9285	3.8730
FXTN 10-57	PIBD1022I570	4.7500	9Y	9/13/2022	3164	8.66					4.2375	3.9305	3.8711
FXTN 20-03	PIBD2022J033	12.7500	9Y	10/17/2022	3198	8.76					4.2389	3.9322	3.8696
FXTN 10-58	PIBD1022L585	4.0000	9Y	12/6/2022	3248	8.89					4.2409	3.9346	3.8673
FXTN 20-04	PIBD2023B048	13.0000	9.5Y	2/20/2023	3324	9.10					4.2441	3.9382	3.8638
FXTN 20-05	PIBD2023E054	11.8750	9.5Y	5/29/2023	3422	9.37					4.2481	3.9429	3.8594
RTB 10-04	PIID1023H046	3.2500	10Y	8/15/2023	3500	9.58	68.482000	3.9700	3:51:34 PM	3.8527	4.2513	3.9467	3.8558
FXTN 20-06 *	PIBD2023J068	11.3750	10Y	10/23/2023	3569	9.77					4.2542	3.9500	3.8527
FXTN 20-07	PIBD2024F075	12.3750	10.5Y	6/3/2024	3793	10.38					4.3292	4.0249	3.9273
FXTN 20-08	PIBD2024H086	12.8750	11Y	8/5/2024	3856	10.56					4.3503	4.0460	3.9483
FXTN 20-09	PIBD2024K091	13.7500	11Y	11/11/2024	3954	10.83					4.3831	4.0788	3.9809
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4108	11.25					4.4347	4.1303	4.0322
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4297	11.76					4.4980	4.1936	4.0952
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4337	11.87					4.5113	4.2070	4.1085
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4388	12.01					4.5284	4.2240	4.1255
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4662	12.76	101.500000	4.6500	3:29:19 PM	4.6007	4.6202	4.3157	4.2168
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4710	12.90					4.6362	4.3318	4.2327
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4794	13.13	513.000000	4.6500	4:02:17 PM	4.6249	4.6644	4.3599	4.2607
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4983	13.64					4.7276	4.4231	4.3237
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5438	14.89					4.8800	4.5754	4.4752
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	5977	16.36					5.0605	4.7557	4.6548
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	6039	16.53					5.0812	4.7764	4.6754
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6221	17.03					5.1422	4.8373	4.7360
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6395	17.51	4,230.000000	4.8700	4:04:43 PM	4.8748	5.2004	4.8956	4.7940
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6473	17.72					5.2265	4.9217	4.8200
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6593	18.05	2.500000	5.0500	10:50:05 AM	5.0500	5.2667	4.9618	4.8599
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6621	18.13	1,398.649491	5.2699	2:06:51 PM	4.9514	5.2761	4.9712	4.8693
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6831	18.70					5.3464	5.0414	4.9392
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6894	18.87					5.3675	5.0625	4.9602
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7006	19.18	1,206.690000	5.0000	3:11:48 PM	4.9975	5.4050	5.1000	4.9975
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7600	20.81					5.5043	5.1899	5.1230
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7929	21.71					5.5592	5.2398	5.1926
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8006	21.92					5.5721	5.2514	5.2088
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8294	22.71					5.6202	5.2950	5.2697
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8615	23.59					5.6739	5.3437	5.3375
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8684	23.78	4,266.946000	5.3400	3:53:17 PM	5.3521	5.6854	5.3541	5.3521